

DealComposer Functions

FIG. 2A

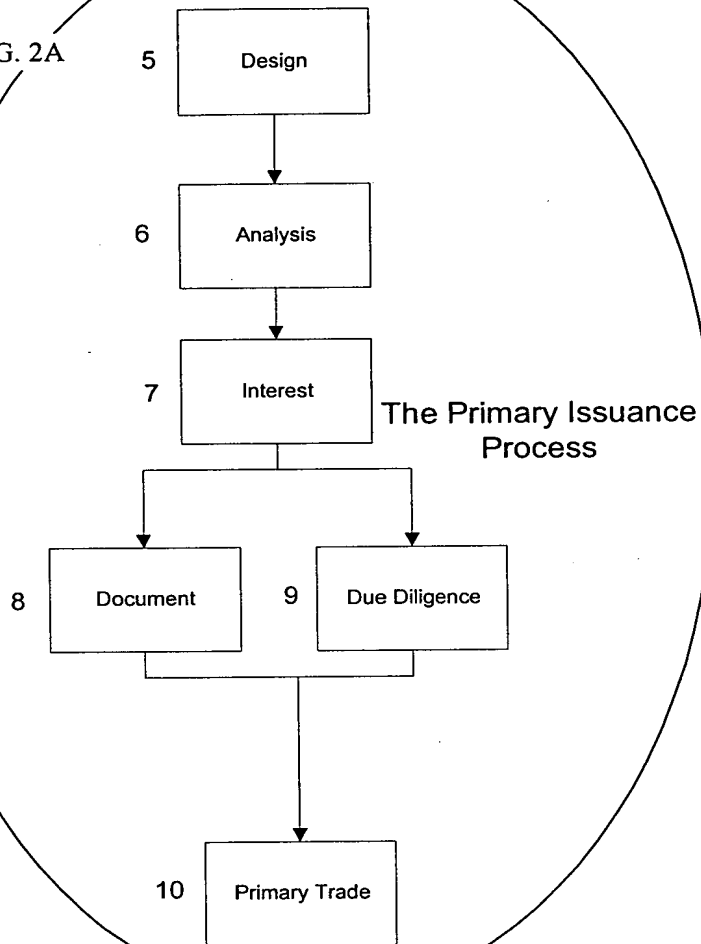
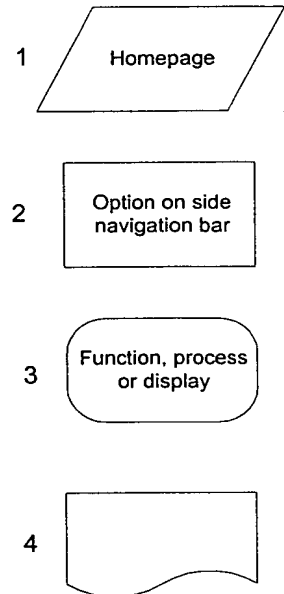


FIG. 1

Legend for Workflow Diagrams



Support Functions

FIG. 2B

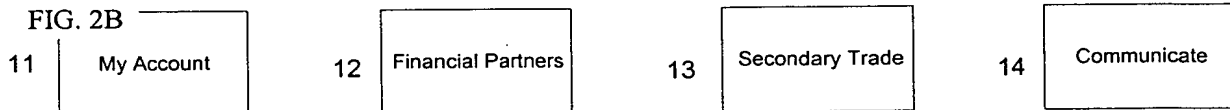


FIG. 2C

Maintenance of DealComposer Functions

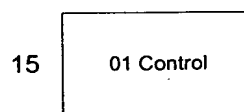


FIG. 3

Design

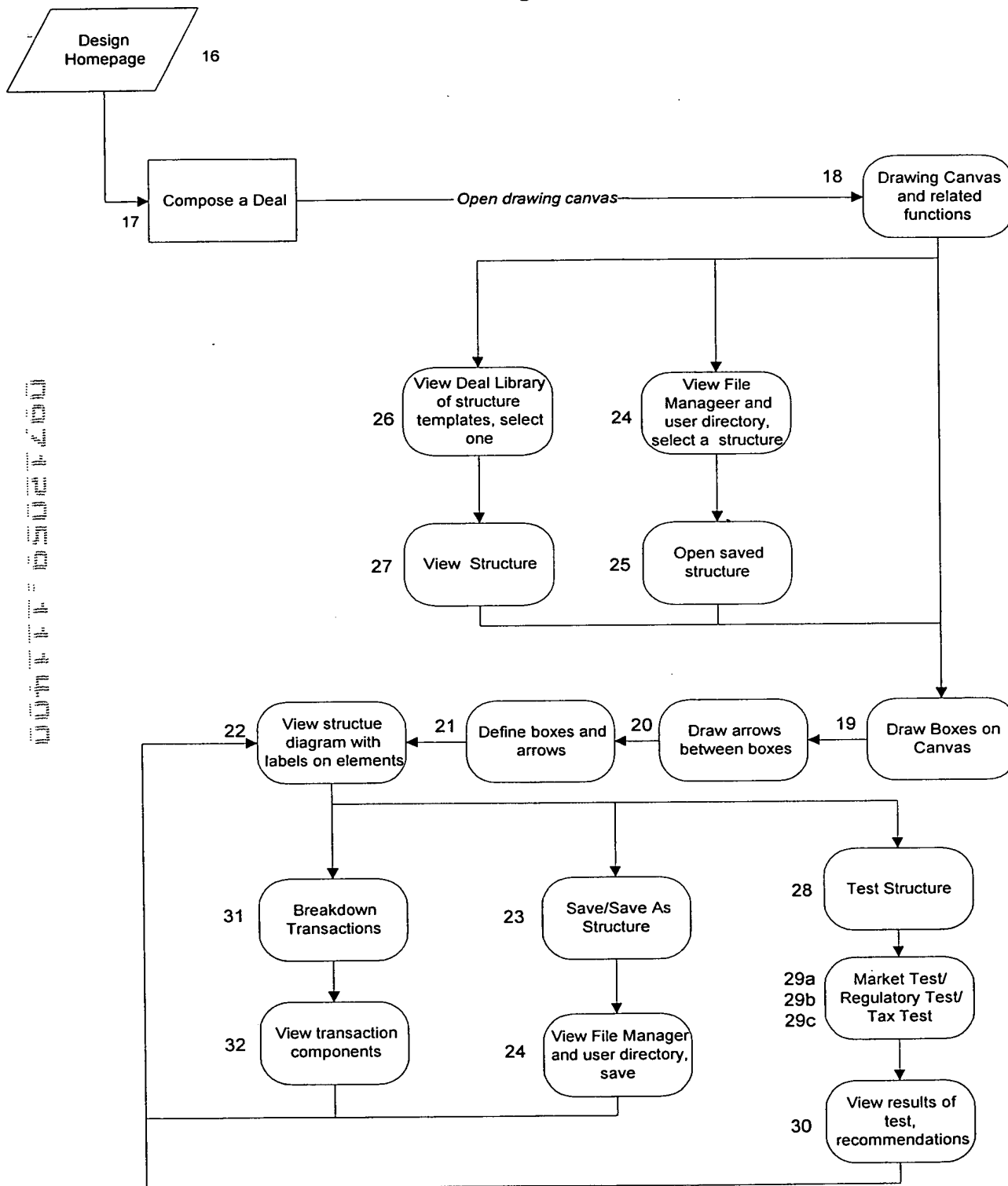


FIG. 4

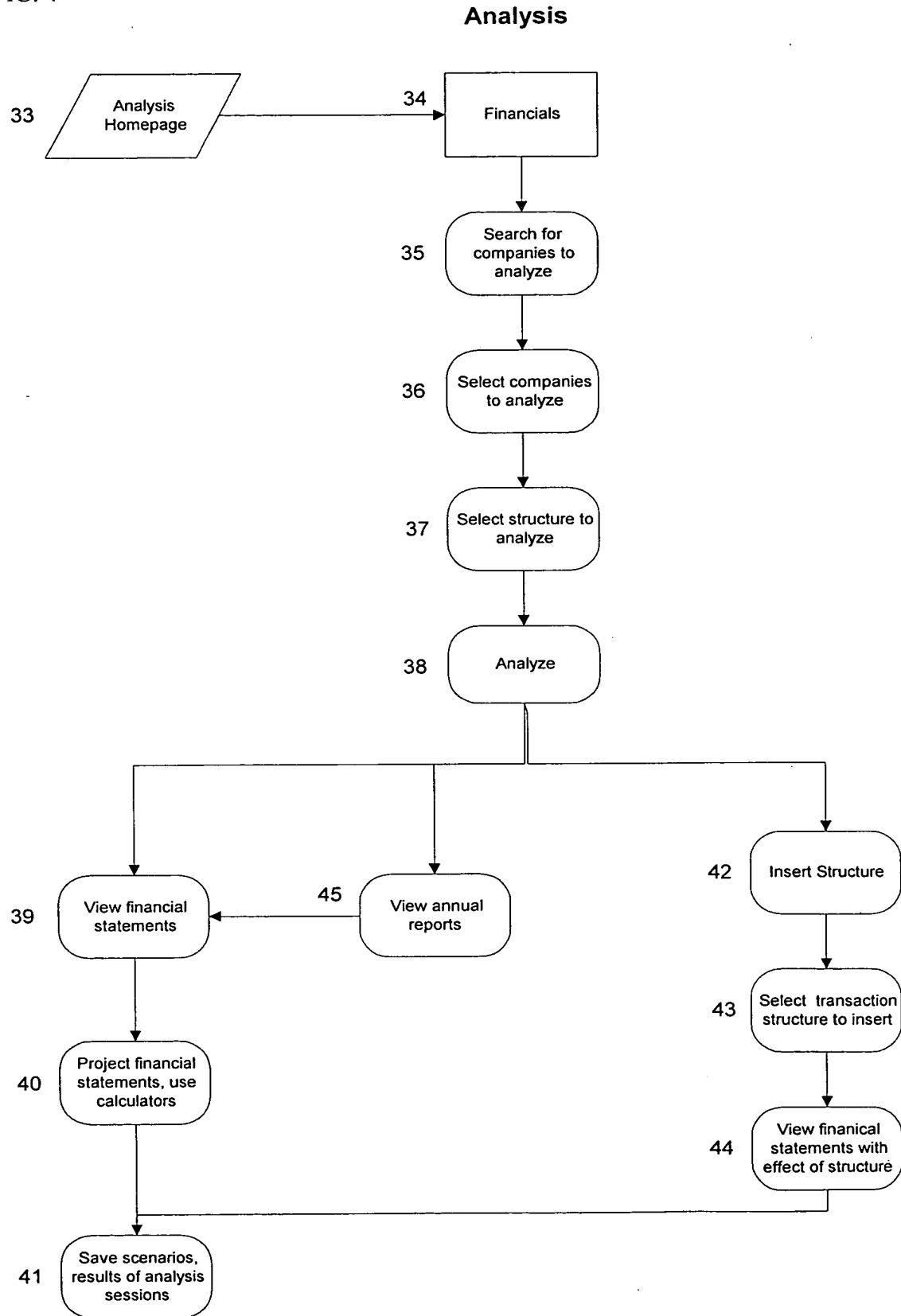


FIG. 5

Interest

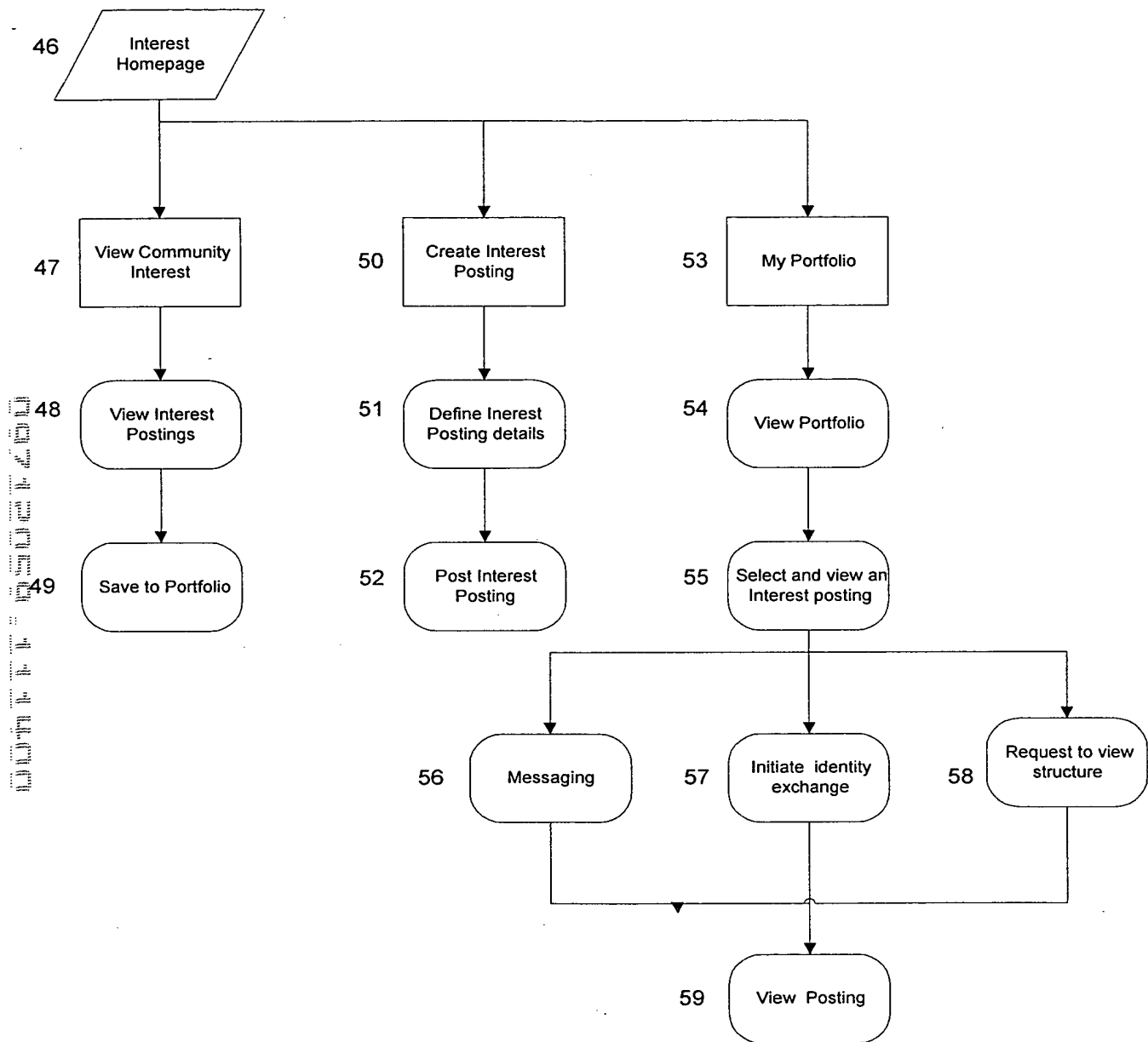
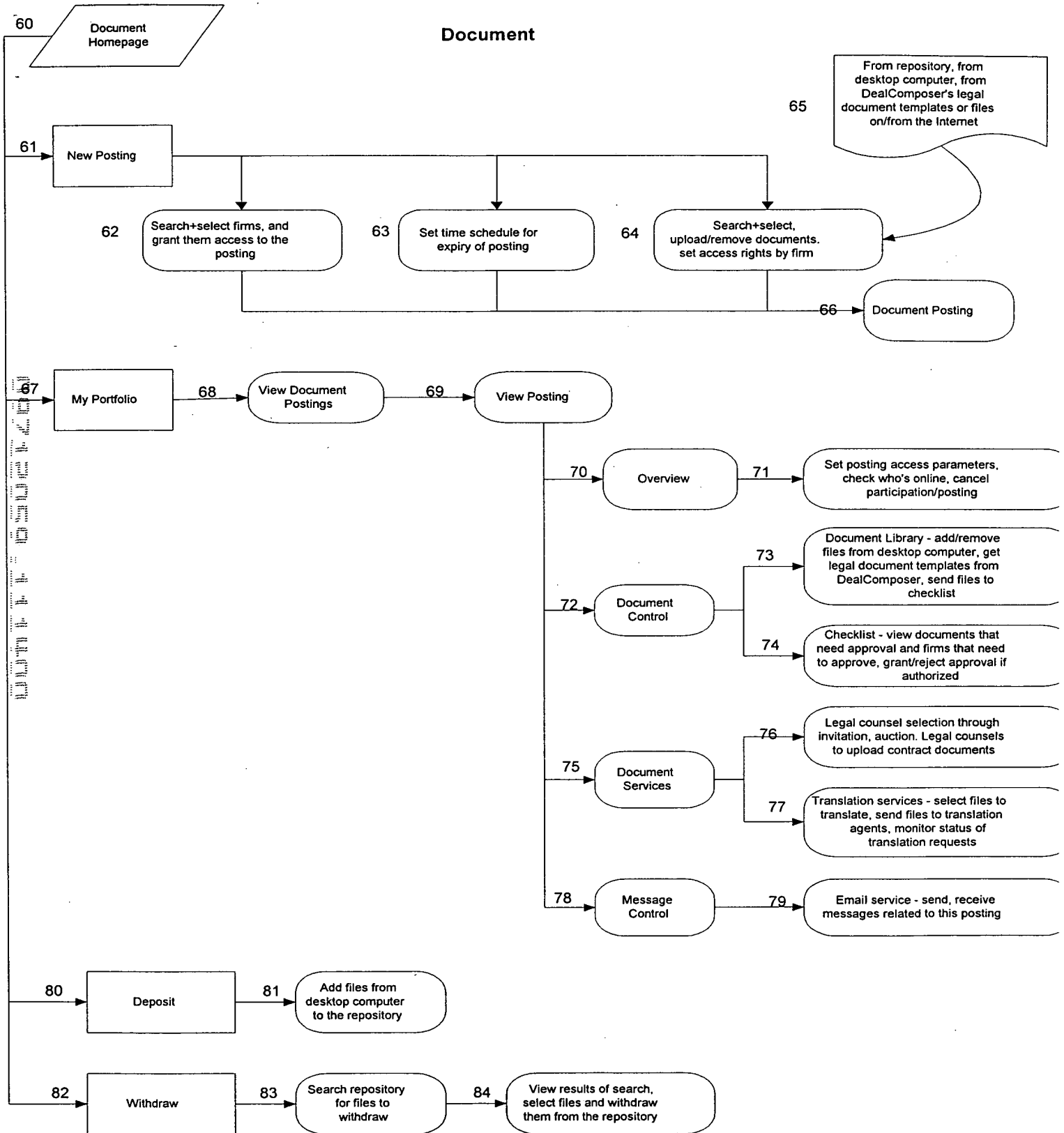


FIG. 6



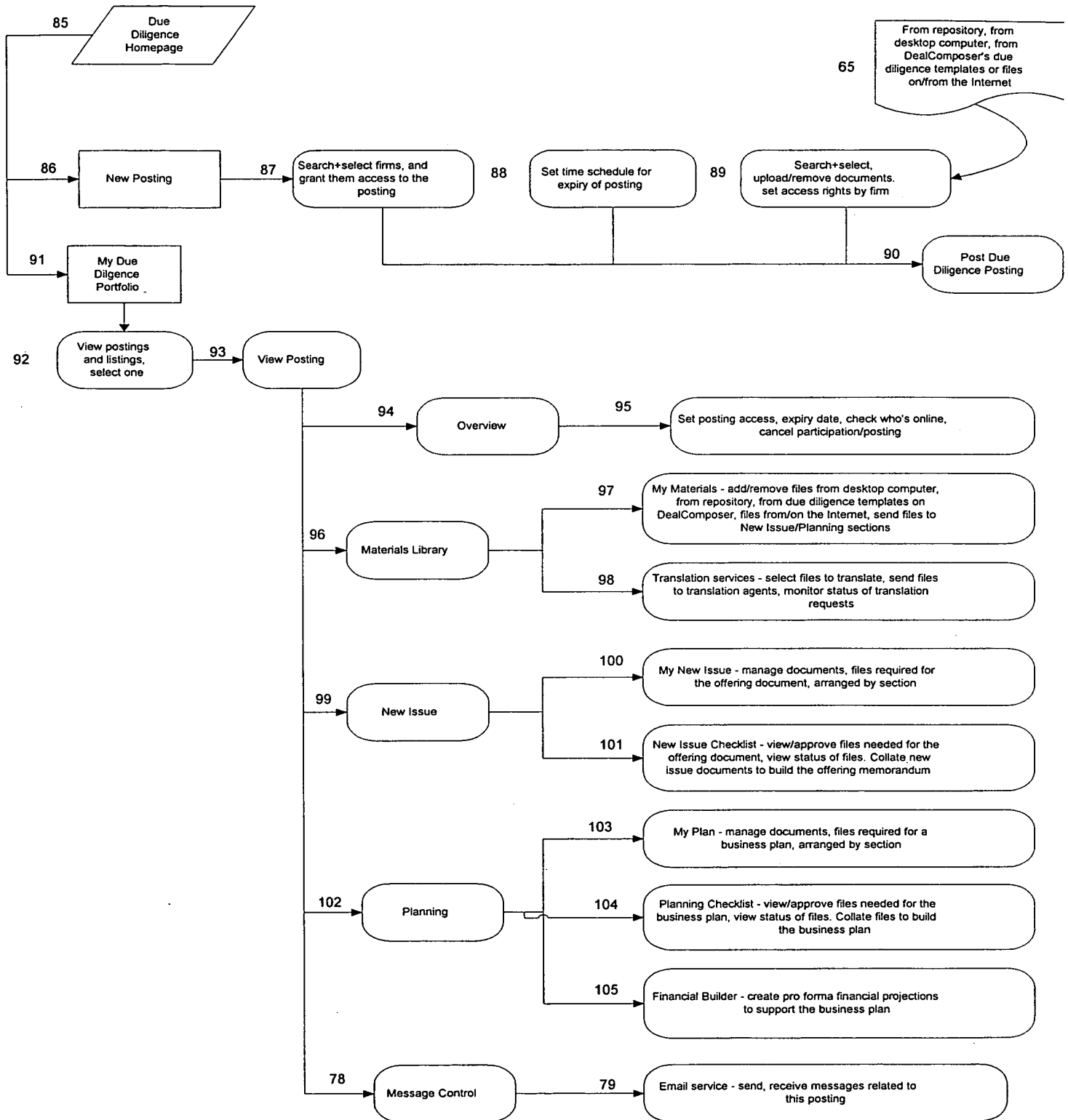
[illegible]

FIG. 8

Primary Trade

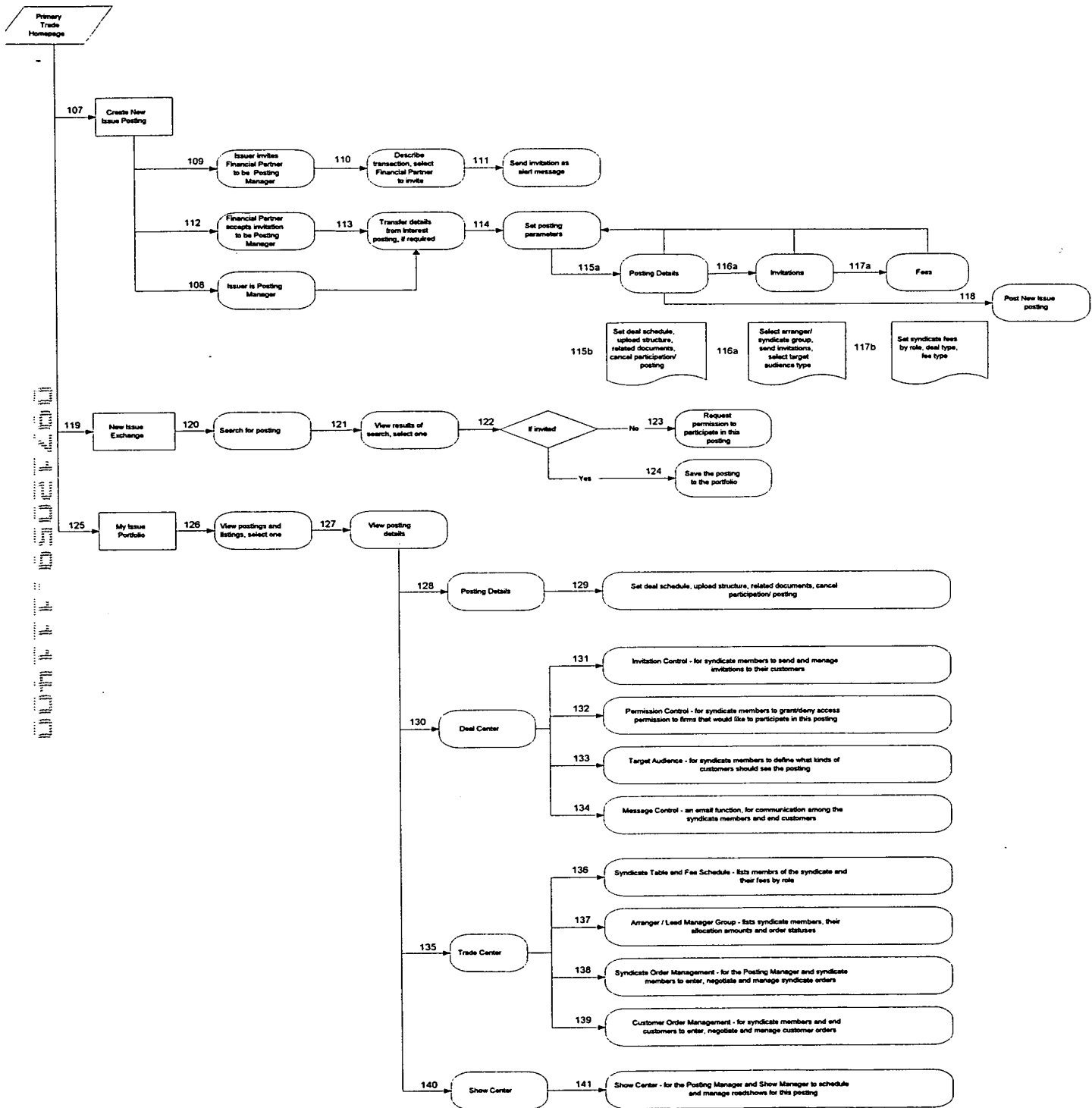


FIG. 9

Secondary Trade

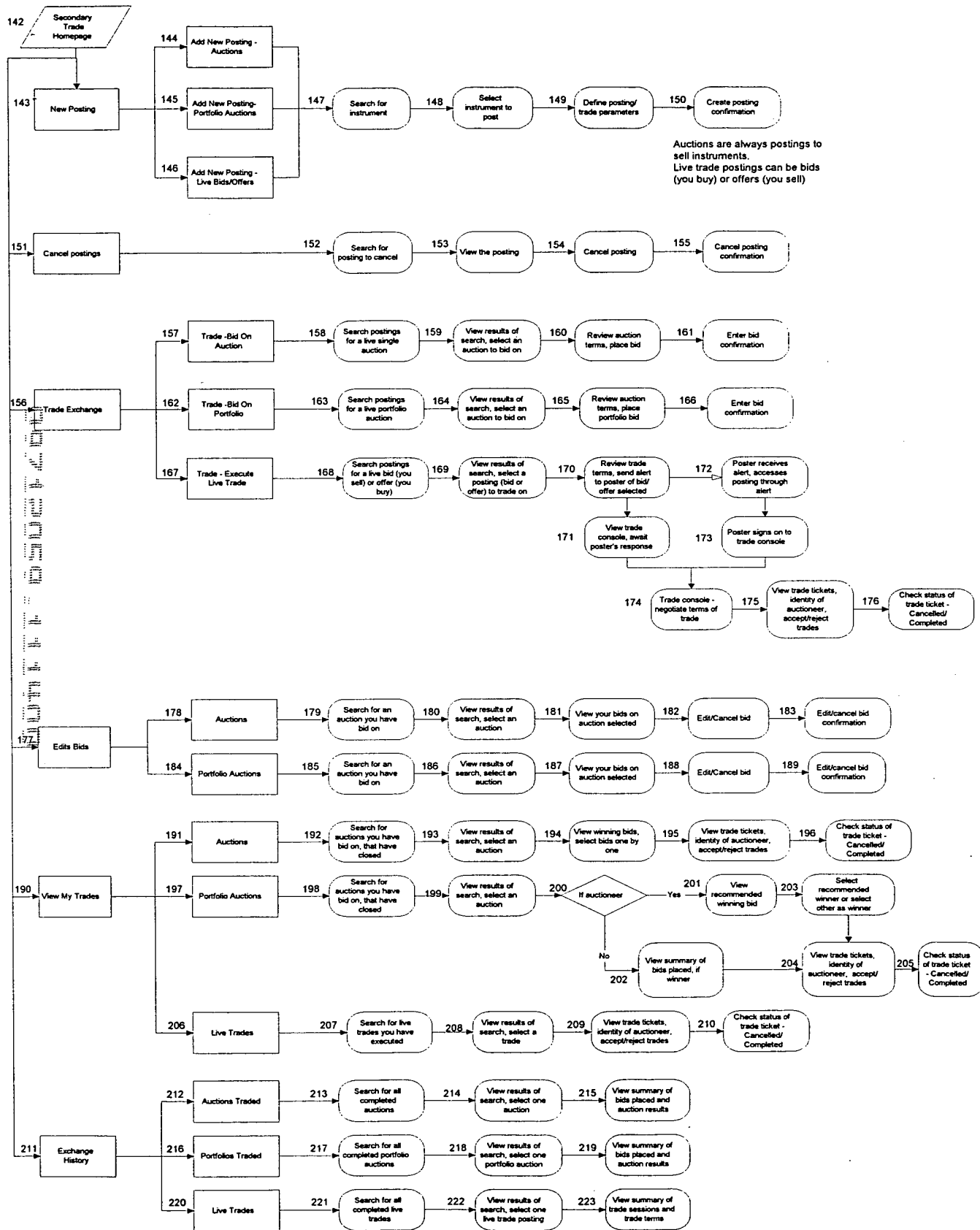


FIG. 10

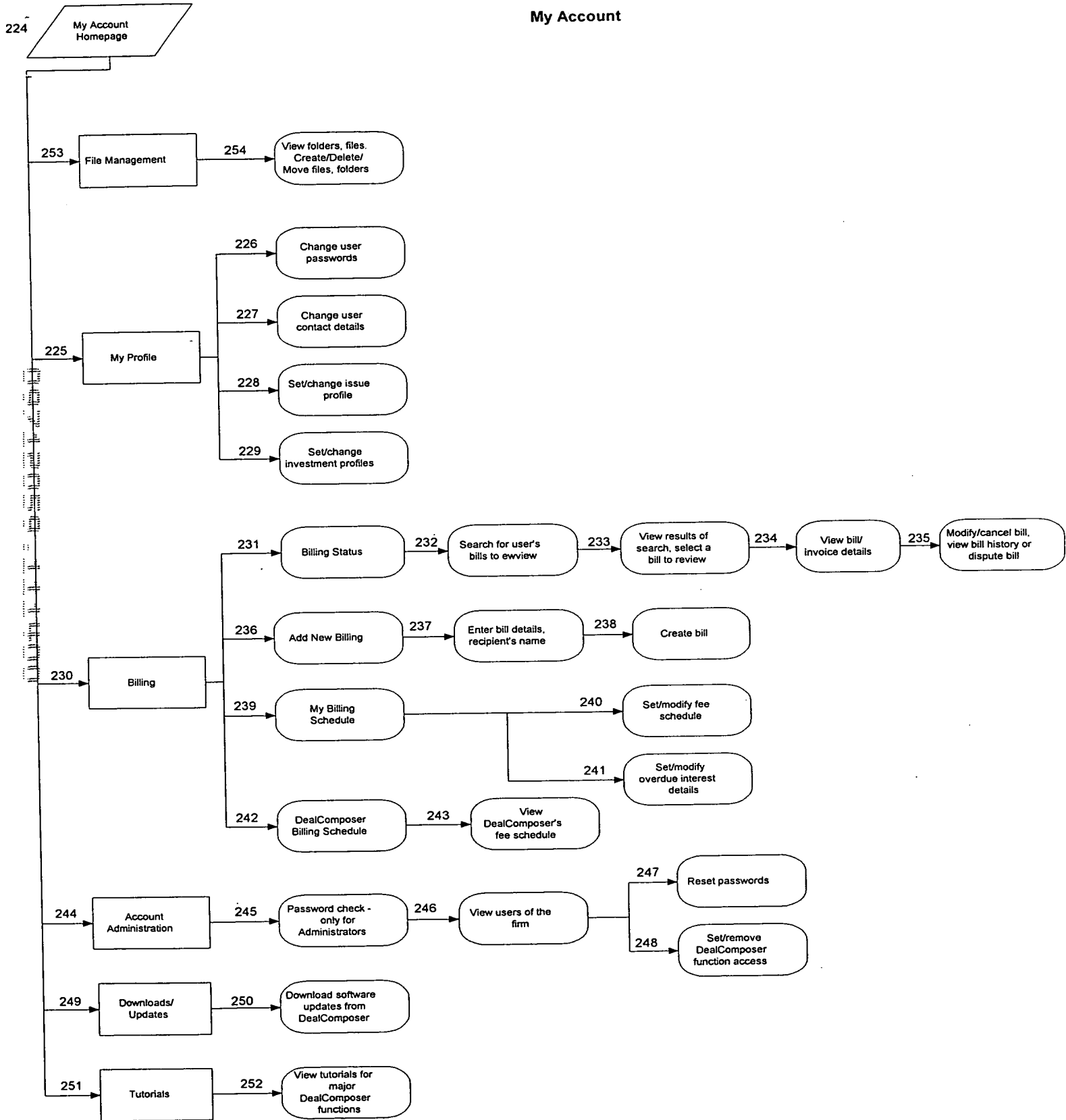


FIG. 11

Partners

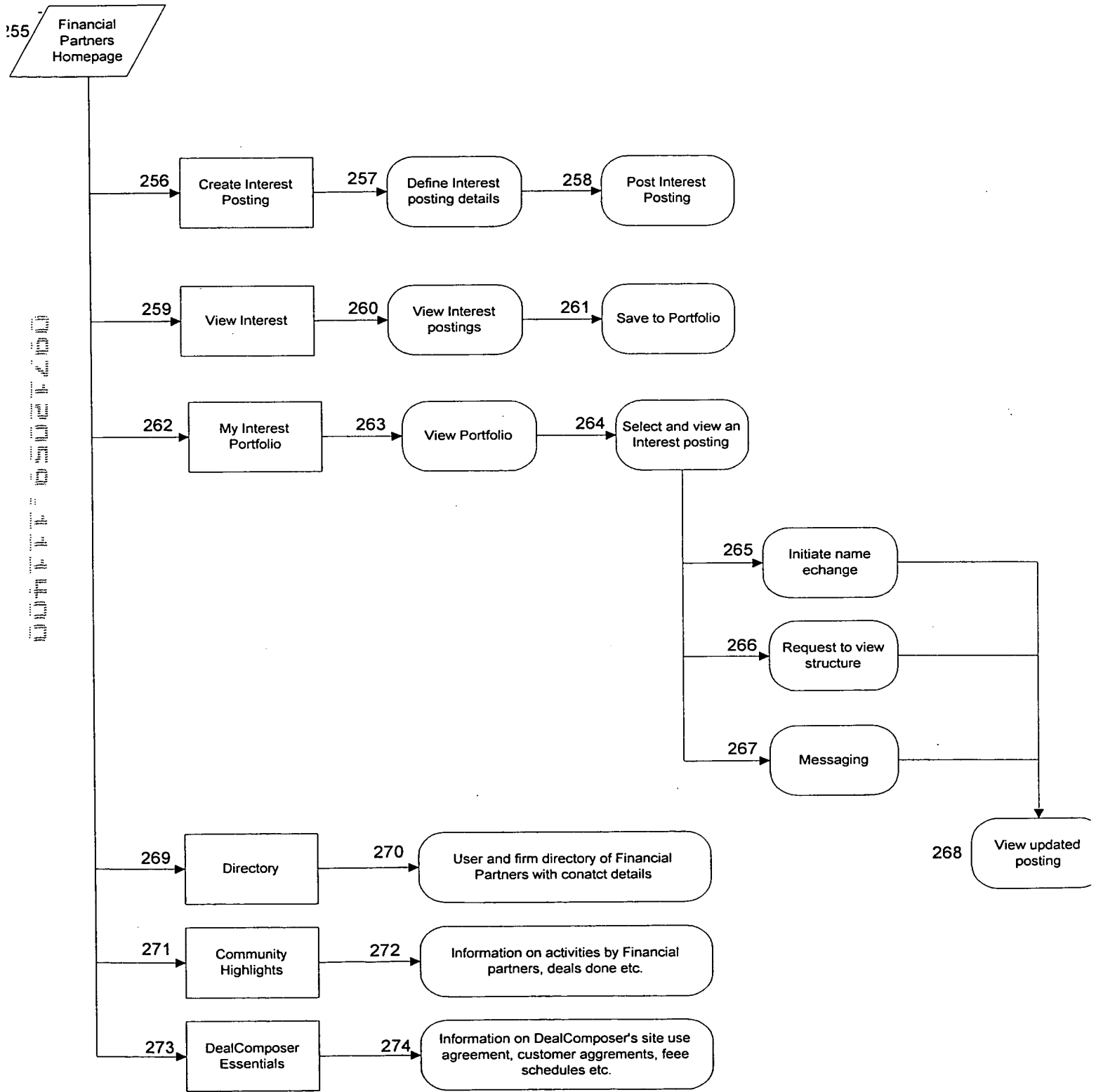


FIG. 12

Communicate

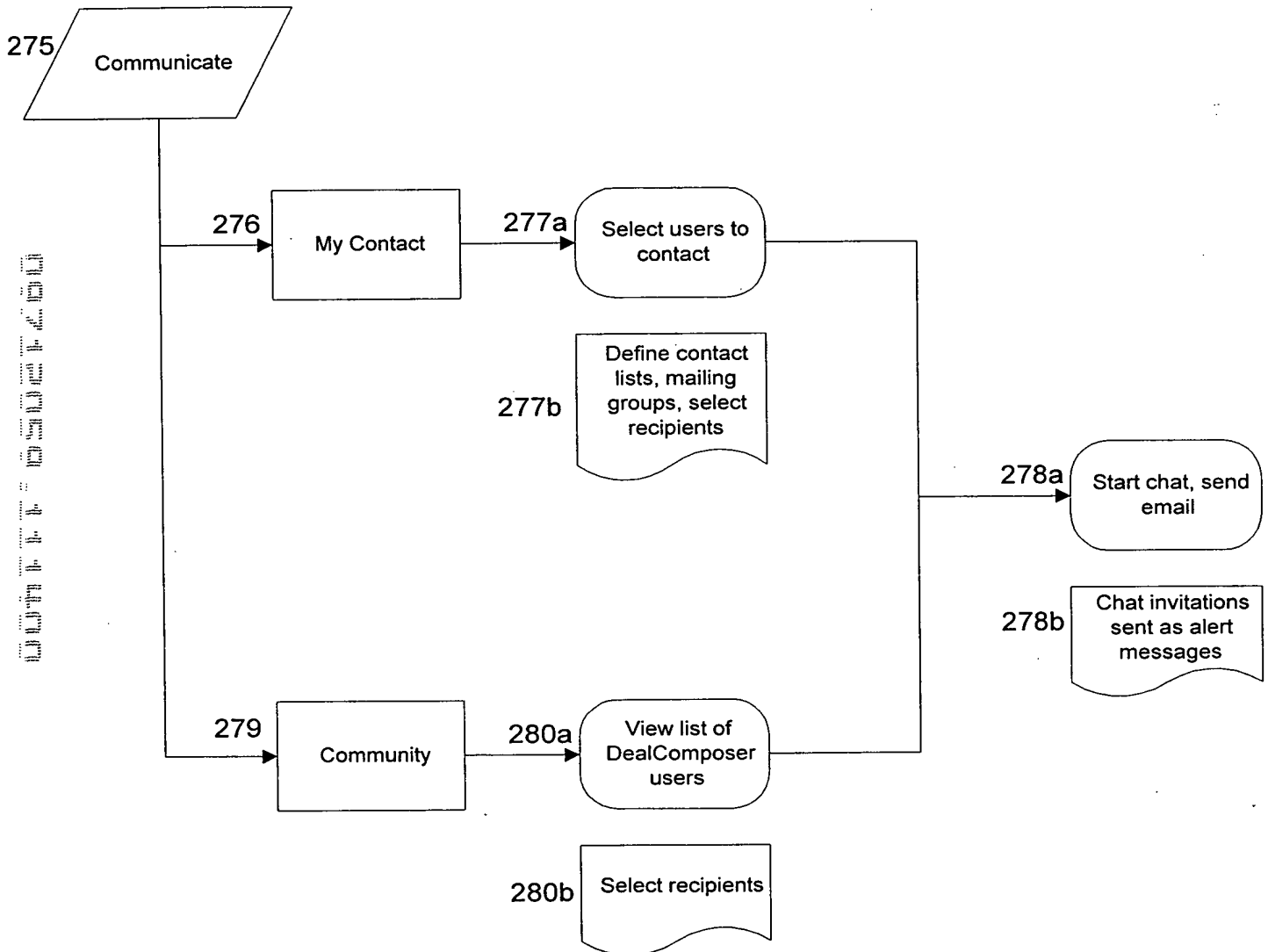


FIG. 13

01 Control

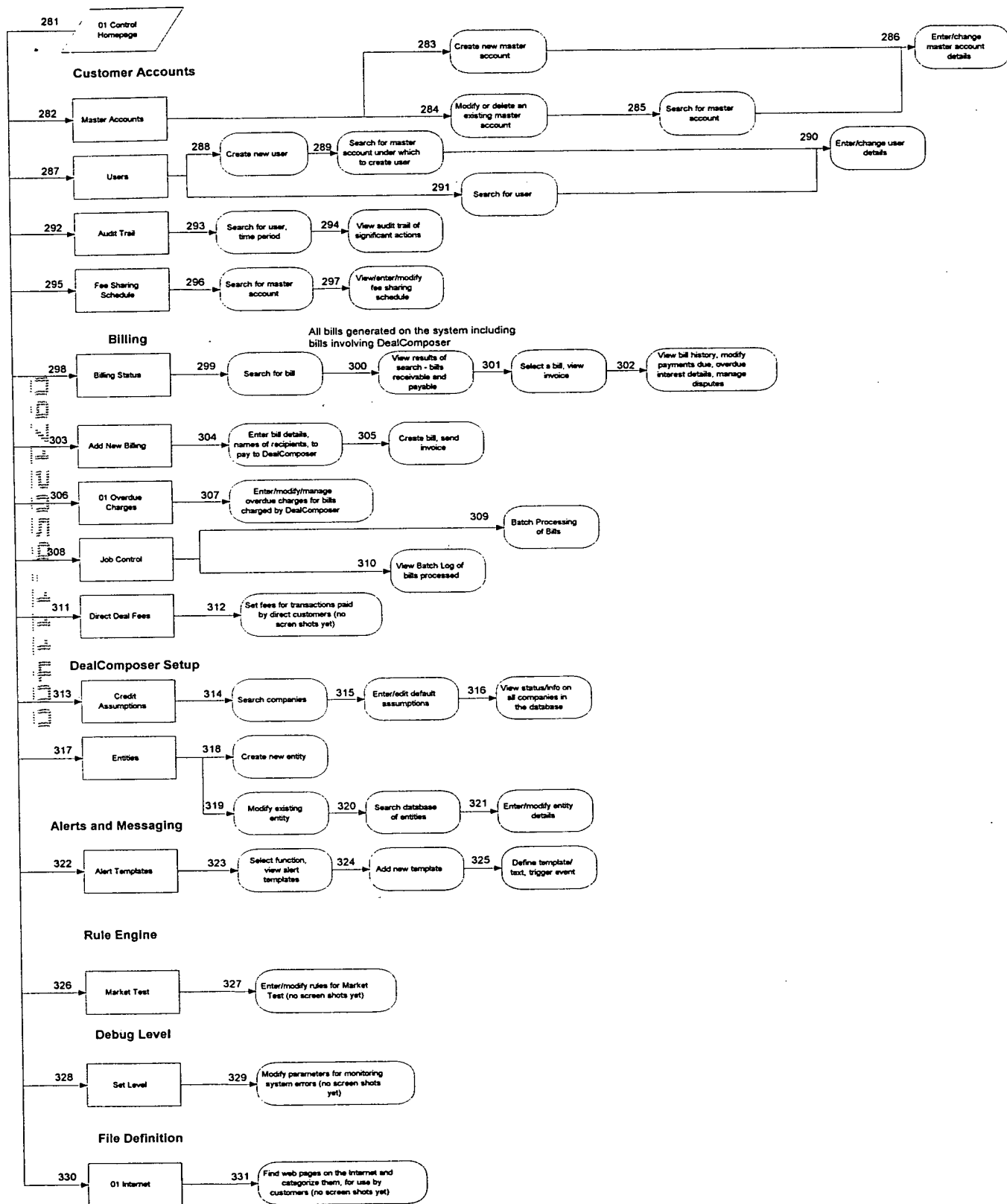


FIG. 14

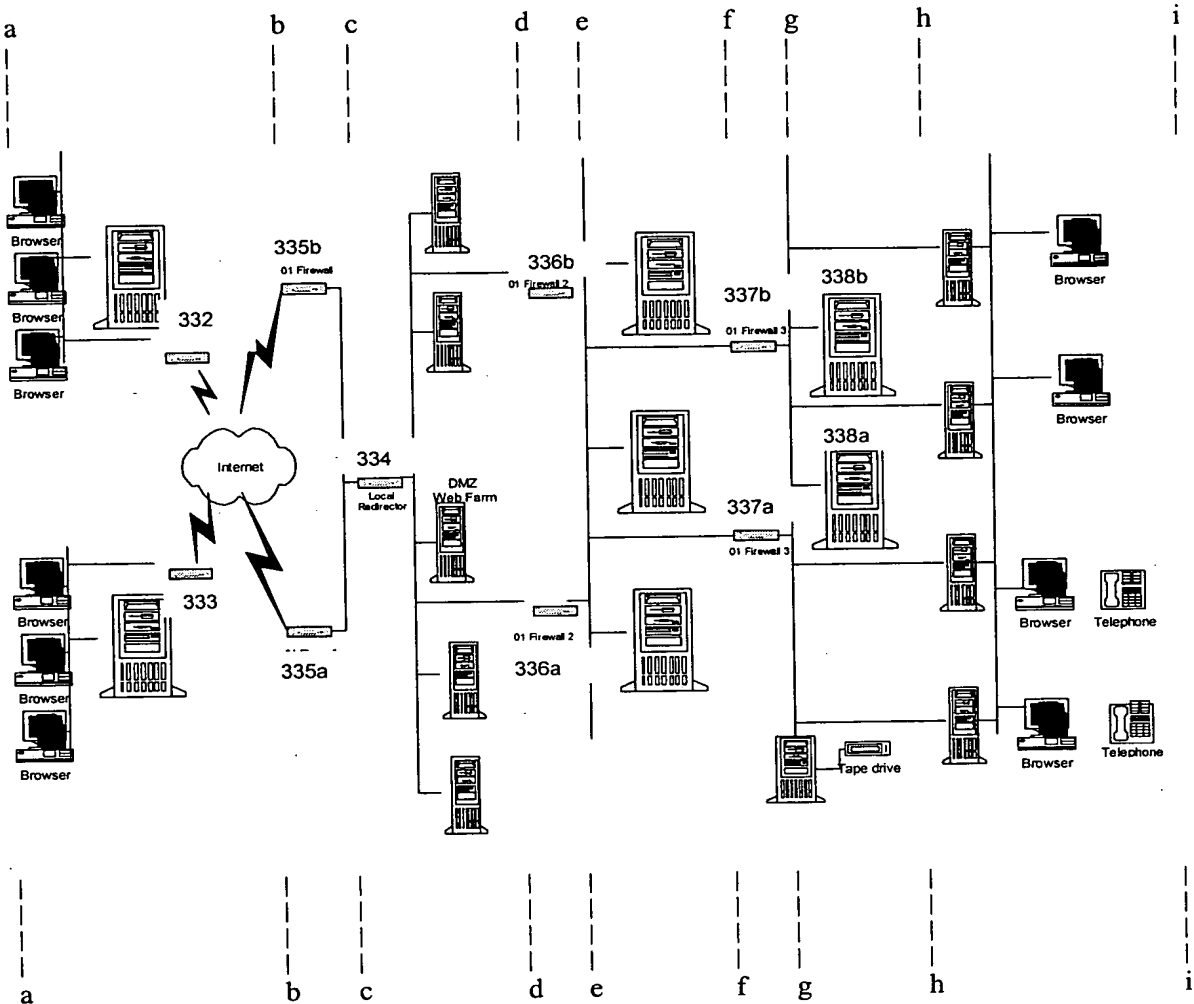
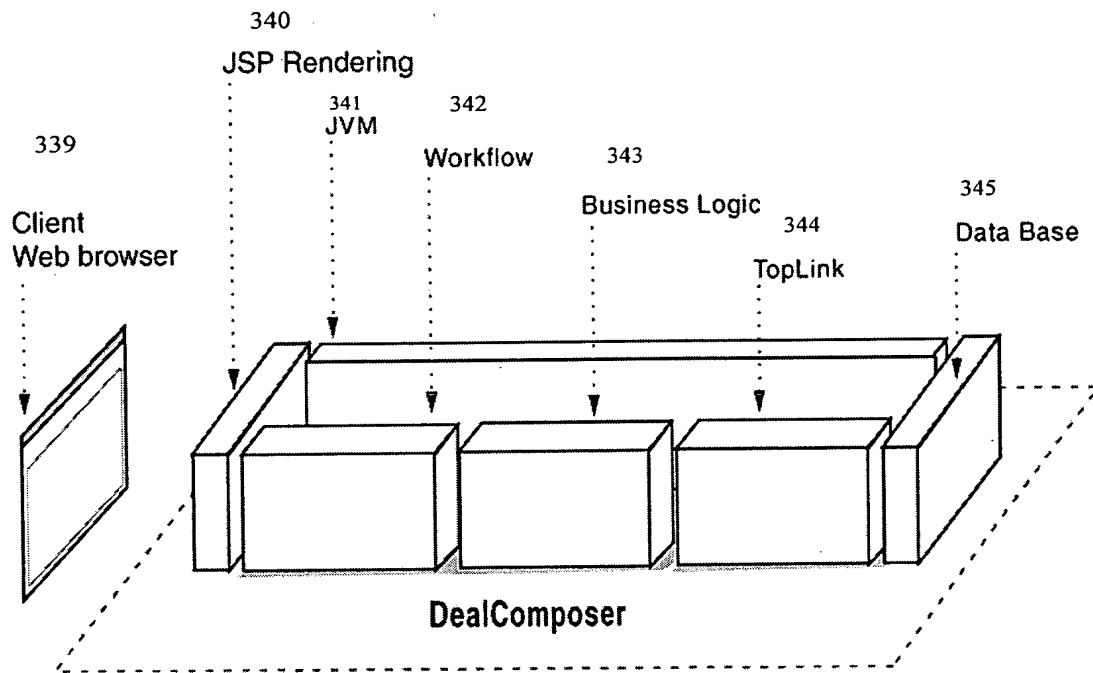


FIG. 15



N tiers approach

FIG. 16

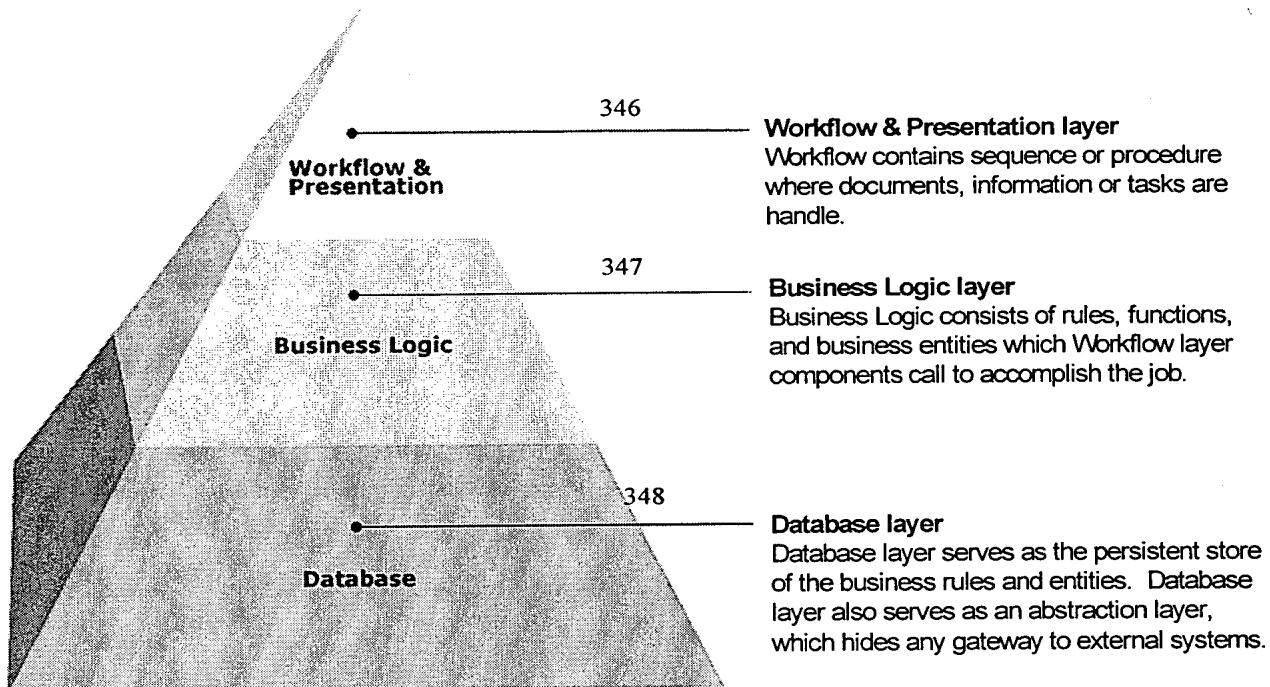


FIG. 17

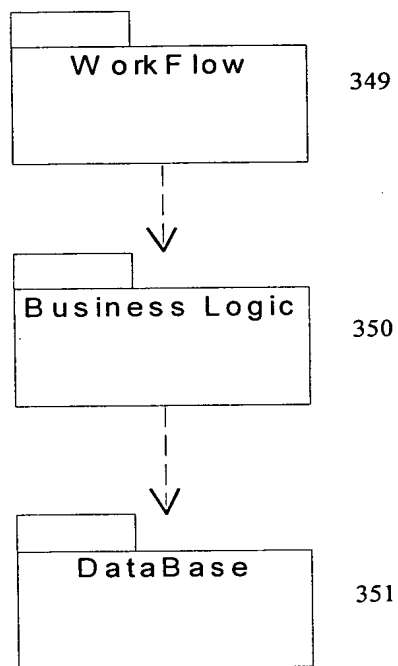


FIG. 18

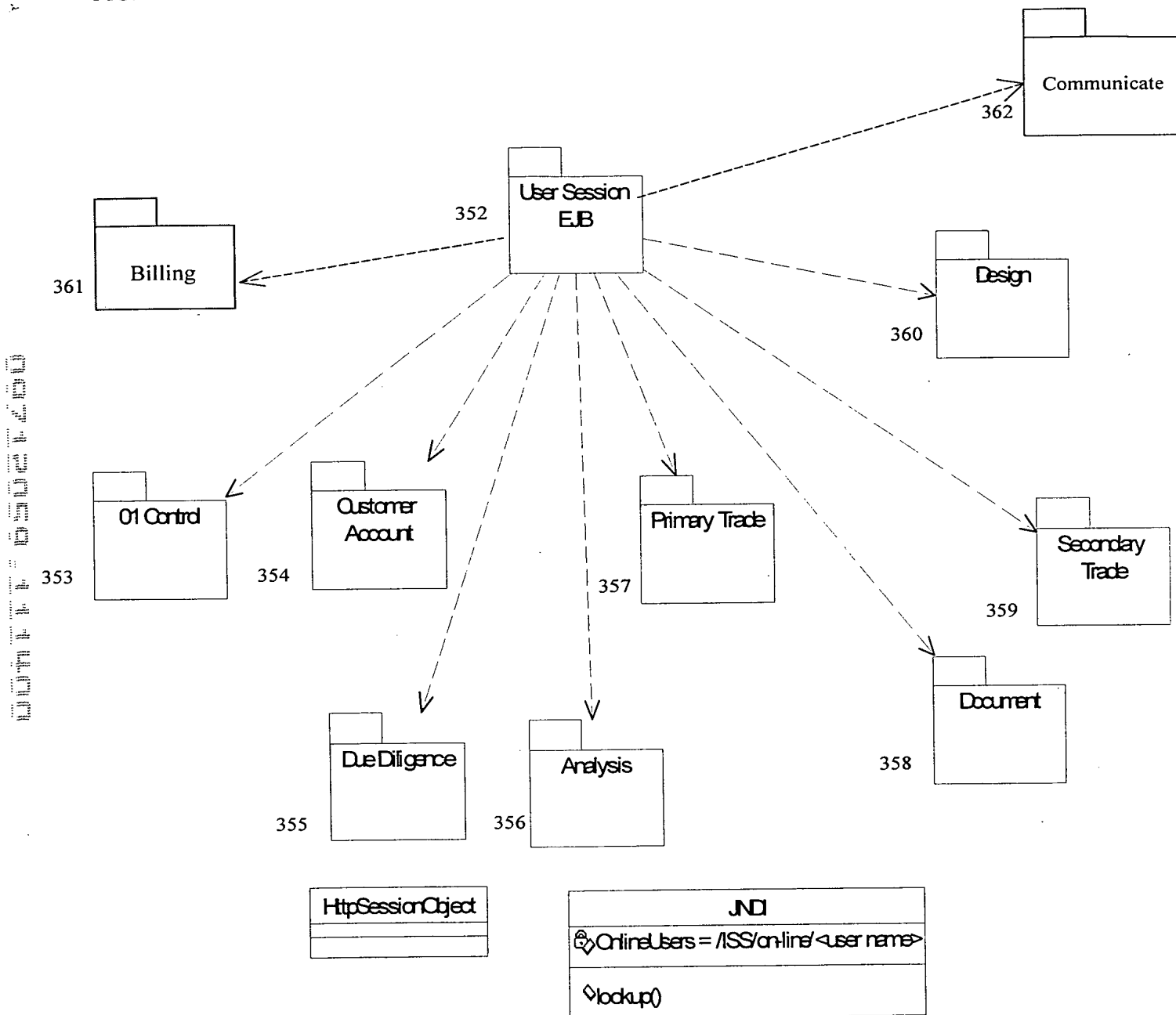


FIG. 19

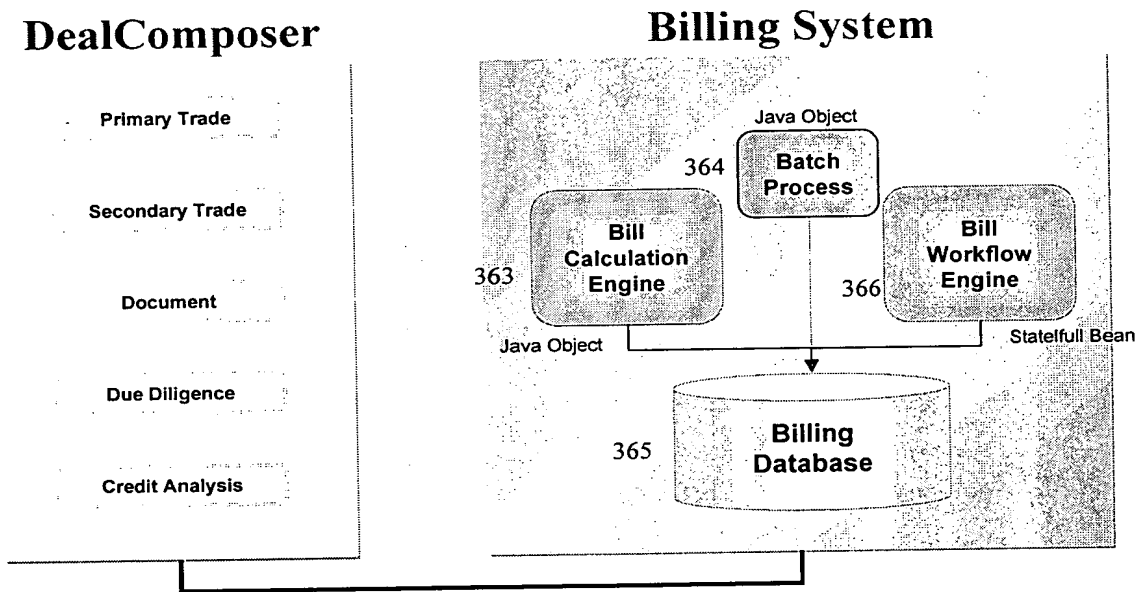


FIG. 20

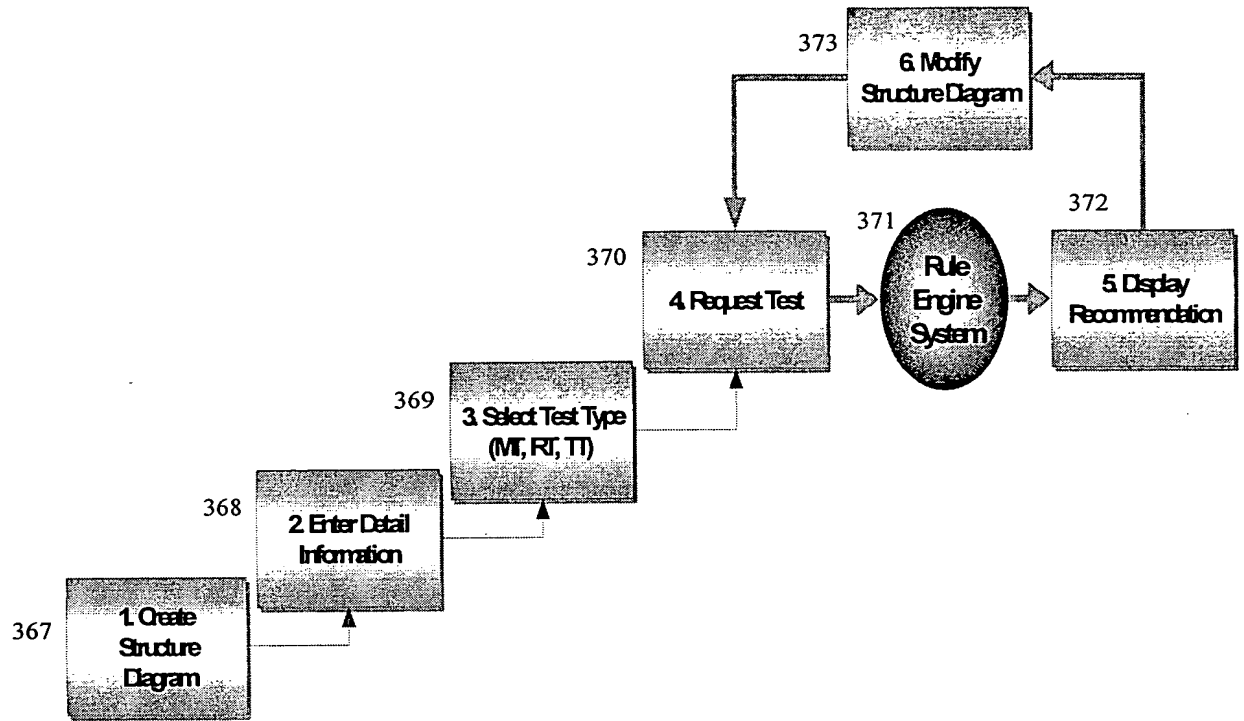


FIG. 21

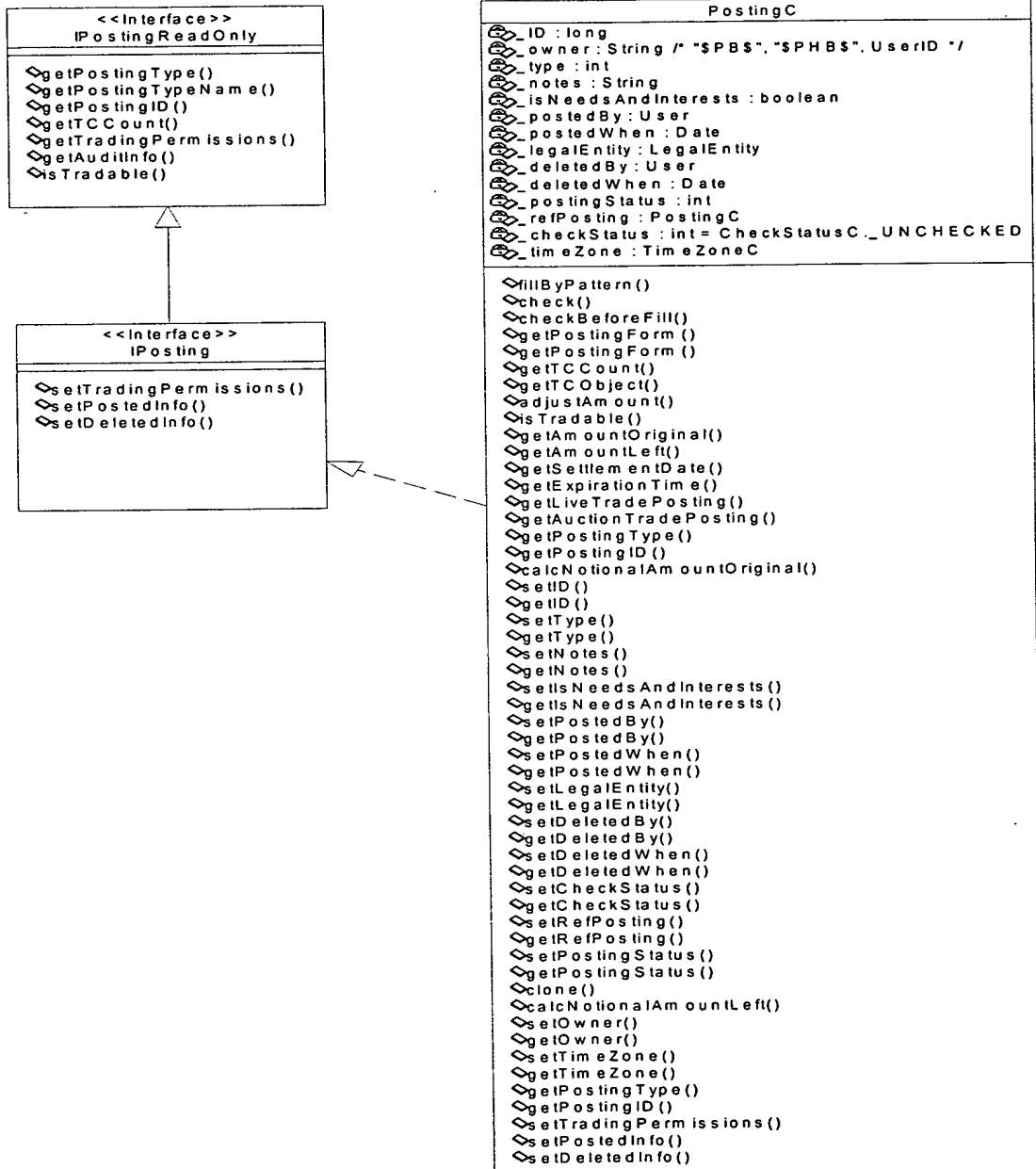


FIG. 21

| | Se tle men t | YT M | YT C/ P | Co nv er sio n | YT W | Di sc ou nt M ar gin | Qu ot ed M ar gin | flo w Sc he dul e | nd A m ort iza tio n | S nl n F |
|--|-----------------------|---------|---------------|----------------------------|---------|--|----------------------------------|----------------------------------|--|-------------------|
| Bonds, Money Market, Loans | | | | | | | | | | |
| Currency of Denomination | X | X | X | X | X? | X? | X | X | X | X* |
| Single | | | | | | | | | | |
| Multiple | | | | | | | | | | |
| Coupon Types | X | X | X | X | X? | X? | X | X | X | X* |
| Zero Coupon | X | X | X | X | X? | X? | X | X | X | X* |
| Fixed (Single) Coupons | X | X | X | X | X? | X? | X | X | X | X* |
| Floating (Single) Coupons (Type +/-0 Spread) | X | X | X | X | X? | X? | X | X | X | X* |
| Above with linear step-up/step-down feature | | | | | | | | | | |
| Fixed (Multiple) Coupons | | | | | | | | | | |
| Floating (Multiple) Coupons (Type +/-0 Spread) | | | | | | | | | | |
| By Formula (limited to above types) for periodic date schedule | | | | | | | | | | |
| By Formula (limited to above types) for any date schedule | | | | | | | | | | |
| Inverse Floating Coupons | | | | | | | | | | |
| By Formula (unlimited) for any date schedule | X | X | X | X | X? | X? | X | X | X | X |
| Payment Timing in Arrears or Advance | | | | | | | | | | |
| Redemption Types | X | X | X | X | X? | X? | X | X | X | X |
| Single Bullet | X* | X | X | X | X? | X? | X | X | X | X |
| Amortizing (Equal Principal Payments) | X* | X | X | X | X? | X? | X | X | X | X |
| Amortizing (Equal Total Payments) | X* | X | X | X | X? | X? | X | X | X | X |
| Amortizing (Scheduled Payments) | | | | | | | | | | |
| Indexed (Bullet) | | | | | | | | | | |
| Indexed (Amortizing of above types) | | | | | | | | | | |
| Day Count Methods | X | X | X | X | X? | X? | X | X | X | X |
| Actual360 | X | X | X | X | X? | X? | X | X | X | X |
| Actual365 | X | X | X | X | X? | X? | X | X | X | X |
| ActualJ365 | X | X | X | X | X? | X? | X | X | X | X |
| ActualActual | X | X | X | X | X? | X? | X | X | X | X |
| End365 | X | X | X | X | X? | X? | X | X | X | X |
| Thirty360 | X | X | X | X | X? | X? | X | X | X | X |
| ThirtyE360 | X | X | X | X | X? | X? | X | X | X | X |
| ThirtyU360 | X | X | X | X | X? | X? | X | X | X | X |
| TrActual | X | X | X | X | X? | X? | X | X | X | X |
| Yield Calculations Types | X | X | X | X | X? | X? | X | X | X | X |
| <i>Please sheets named CalcMeth (Generic) and CalcMeth (Asia MM)</i> | | | | | | | | | | |
| Embedded Options | X | X | X | X | X? | X? | X | X | X | X |
| Issuer Call | X | X | X | X | X? | X? | X | X | X | X |
| Bond Holder Put | X? | X | X | X | X? | X? | X | X | X | X |
| Conversion to Stock by Issuer | X? | X | X | X | X? | X? | X | X | X | X |
| Conversion to Stock by Bond Holder | | | | | | | | | | |
| Other embedded options from payment guarantees | | | | | | | | | | |
| Guarantees as options | | | | | | | | | | |
| Collateral or security features as options | | | | | | | | | | |
| Limited Recourse as an option | | | | | | | | | | |
| Tranche draw downs features | X | X | X | X | X? | X? | X | X | X | X* |
| Single Tranche | X | X | X | X | X? | X? | X | X | X | X* |
| Multiple Tranche | X | X | X | X | X? | X? | X | X | X | X* |
| Fixed Maturity | X | X | X | X | X? | X? | X | X | X | X* |
| Fixed Term | X | X | X | X | X? | X? | X | X | X | X* |
| Fixed Amount | X | X | X | X | X? | X? | X | X | X | X* |
| Fixed Nominal Amount Aggregate Tranches | X | X | X | X | X? | X? | X | X | X | X* |